What is claimed is:

- An embolic protection device, comprising:

 an elongate shaft having a proximal end and a distal end;
 a magnetically permeable section disposed proximate the proximal end of

 the shaft; and

 an embolic protection filter disposed on the elongate shaft.
- 2. A device in accordance with claim 1, further comprising of plurality spaced apart magnetically permeable sections disposed proximate the proximal end of the shaft.
- 3. A device in accordance with claim 2, further comprising of plurality of non-magnetically permeable spacers disposed between the magnetically permeable sections.
- 4. A device in accordance with claim 2, further comprising a captivation tool including a plurality of spaced apart magnetic sections magnetically couplable to the magnetically permeable sections.
- 5. A device in accordance with claim 1, further comprising a captivation tool including a magnetic section magnetically couplable to the magnetically permeable section.

- 6. A device in accordance with claim 5, further comprising a sheath being disposed between the magnetically permeable section and the magnetic section.
- 7. A device in accordance with claim 1, further comprising a delivery sheath disposed at least in part about the shaft.
- 8. A device in accordance with claim 1, wherein the shaft comprises a wire.
- 9. A device in accordance with claim 8, wherein the shaft comprises a NiTi alloy.
- 10. A device in accordance with claim 1, wherein the filter includes a frame including nickel titanium alloy.
- 11. A device in accordance with claim 1, wherein the filter is fixed to the elongate shaft.
- 12. The method of placing an embolic protection device in a vessel, comprising:

providing an elongate shaft having a proximal end and a distal end, an embolic protection filter disposed on the shaft and a magnetically permeable section disposed on the shaft;

providing a captivation tool including a magnetic section;

advancing the elongate shaft to a target site in the vessel; and magnetically coupling the magnetically permeable section to the magnetic section.

- 13. A method in accordance with claim 12, further comprising advancing the shaft and the filter to the target site simultaneously.
- 14. A method in accordance with claim 12, further comprising providing a plurality of spaced apart magnetically permeable sections disposed proximate the proximal end of the shaft.
- 15. A method in accordance with claim 14, further comprising disposing a plurality of non-magnetically permeable spacers between the magnetically permeable sections.
- 16. A method in accordance with claim 14, further comprising providing the captivation tool with a plurality of spaced apart magnetic sections magnetically couplable to the magnetically permeable sections.
- 17. A method in accordance with claim 12, further comprising providing the captivation tool with a magnetic section magnetically couplable to the magnetically permeable section.

- 18. A method in accordance with claim 12, further comprising disposing a sheath between the magnetically permeable section and the magnetic section.
- 19. A method in accordance with claim 12, further comprising disposing a delivery sheath at least in part about the shaft.
- 20. A method in accordance with claim 12, wherein the shaft comprises a wire.
- 21. A method in accordance with claim 20, wherein the shaft comprises a NiTi alloy.
- 22. A method in accordance with claim 12, wherein the filter includes a frame including a nickel titanium alloy.
- 23. A method in accordance with claim 12, further comprising fixing the filter to the elongate shaft.
- 24. A method in accordance with claim 12, further comprising the step of advancing a therapeutic catheter along the elongate shaft to the target site.

- 25. A method in accordance with claim 24, further comprising withdrawing the therapeutic catheter from the elongate shaft and advancing a retrieval sheath over the shaft to retrieve the filter.
- 26. A method in accordance with claim 25, further comprising withdrawing the elongate shaft and retrieval sheath from the vessel.